



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 29/01/2013 To: 29/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	2025 On 07-February-13			Bond Future	113.06	113.1197	113.0572	113.1197	0.00
29/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2067	2	2	2	0.00
29/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2057	2	2	2	0.00
29/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2047	2	2	2	0.00
29/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2025 On 02-May-13			Bond Future	114.49	114.5500	114.4863	114.5500	0.00
29/01/2013	2025 On 02-May-13	113.41	Call	Bond Future	1073	1	1	1	0.00
29/01/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2038 On 07-February-13			Bond Future	111.63	111.6168	111.6291	111.6168	0.00
29/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5639	6	6	6	0.00
29/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5619	6	6	6	0.00
29/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5629	6	6	6	0.00
29/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2038 On 02-May-13			Bond Future	113.04	113.0281	113.0402	113.0281	0.00
29/01/2013	2038 On 02-May-13	111.60	Call	Bond Future	1436	1	1	1	0.00
29/01/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2050 On 07-February-13			Bond Future	117.62	117.6112	117.6246	117.6112	0.00
29/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	4635	5	5	5	0.00
29/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	4625	5	5	5	0.00
29/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	4615	5	5	5	0.00
29/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	2050 On 02-May-13			Bond Future	119.11	119.0983	119.1115	119.0983	122.00
29/01/2013	2050 On 02-May-13	117.60	Call	Bond Future	1514	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
29/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	AL7T On 07-February-13			Index Future	484.46	484.5730	484.4640	484.5730	0.00
29/01/2013	AL7T On 02-May-13			Index Future	490.59	490.7050	490.5930	490.7050	12.00
29/01/2013	AL7T On 01-August-13			Index Future	497.51	497.6200	497.5050	497.6200	0.00
29/01/2013	ALBI On 07-February-13			Index Future	431.98	431.9990	431.9790	431.9990	810.00
29/01/2013	ALBI On 02-May-13			Index Future	437.44	437.4650	437.4440	437.4650	254.00
29/01/2013	ALBI On 01-August-13			Index Future	443.61	443.6300	443.6080	443.6300	0.00
29/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2013	EL28 On 07-February-13			Bond Future	113.34	113.3292	113.3422	113.3292	0.00
29/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	332	0	0	0	0.00
29/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	342	0	0	0	0.00
29/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	352	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	EL28 On 02-May-13			Bond Future	113.43	113.4125	113.4253	113.4125	0.00
29/01/2013	EL28 On 02-May-13	113.32	Call	Bond Future	109	0	0	0	0.00
29/01/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 07-February-13			Bond Future	8.93	89.9616	89.7180	89.9616	0.00
29/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	3289	3	3	3	0.00
29/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	3201	3	3	3	0.00
29/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	3378	3	3	3	0.00
29/01/2013	ES33 On 02-May-13			Bond Future	9.02	87.2718	87.0251	87.2718	303.00
29/01/2013	ES33 On 02-May-13	91.02	Call	Bond Future	77845	78	78	78	0.00
29/01/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 01-August-13			Bond Future	9.11	88.4317	88.1817	88.4317	0.00
29/01/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 01-August-13	91.02	Call	Bond Future	77130	77	77	77	0.00
29/01/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
29/01/2013	ES33 On 01-August-13	9.00	Put	Bond Future	911	1	1	1	0.00
29/01/2013	GOVI On 07-February-13			GOVI	432.09	432.0780	432.0910	432.0780	331.00
29/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	9190	1	1	1	0.00
29/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	9090	1	1	1	0.00
29/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	8990	1	1	1	0.00
29/01/2013	GOVI On 02-May-13			GOVI	437.56	437.5460	437.5580	437.5460	39.00
29/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	45680	5	5	5	0.00
29/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	45480	5	5	5	0.00
29/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	45580	5	5	5	0.00
29/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00

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29/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 01-August-13			GOVI	443.72	443.7110	443.7230	443.7110	0.00
29/01/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
29/01/2013	GOVI On 01-August-13	446.01	Put	GOVI	22870	2	2	2	0.00
29/01/2013	GOVI On 01-August-13	446.00	Put	GOVI	22770	2	2	2	0.00
29/01/2013	GOVI On 01-August-13	445.99	Put	GOVI	22670	2	2	2	0.00
29/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2013	IGOV On 07-February-13			Index Future	198.66	199.1090	198.6610	199.1090	154.00
29/01/2013	IGOV On 02-May-13			Index Future	201.18	201.6290	201.1750	201.6290	454.00
29/01/2013	IGOV On 01-August-13			Index Future	204.01	204.4700	204.0090	204.4700	0.00
29/01/2013	ILBI On 07-February-13			Index Future	539.03	538.9980	539.0270	538.9980	183.00
29/01/2013	ILBI On 02-May-13			Index Future	545.59	545.5600	545.5920	545.5600	0.00
29/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
29/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	1,000.00
29/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9600	94.9500	94.9600	0.00
29/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.05	94.9800	94.9500	94.9800	0.00
29/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.05	94.9900	94.9500	94.9900	500.00
29/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.04	95.0000	94.9600	95.0000	0.00

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29/01/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.05	95.0000	94.9500	95.0000	2,200.00
29/01/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.13	94.9400	94.8700	94.9400	2,000.00
29/01/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.24	94.8400	94.7600	94.8400	400.00
29/01/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.38	94.7100	94.6200	94.7100	800.00
29/01/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.52	94.5800	94.4800	94.5800	0.00
29/01/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.67	94.4600	94.3300	94.4600	0.00
29/01/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
29/01/2013	R023 On	07-February-13			Bond Future	6.94	109.3651	109.2959	109.3651	1,632.00
29/01/2013	R023 On	07-February-13	7.04	Call	Bond Future	717	1	1	1	0.00
29/01/2013	R023 On	07-February-13	7.06	Call	Bond Future	864	1	1	1	0.00
29/01/2013	R023 On	07-February-13	7.05	Call	Bond Future	791	1	1	1	0.00
29/01/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	02-May-13			Bond Future	7.00	106.7758	106.7056	106.7758	2,002.00
29/01/2013	R023 On	02-May-13	7.05	Call	Bond Future	390	0	0	0	0.00
29/01/2013	R023 On	02-May-13	7.06	Call	Bond Future	462	1	0	1	0.00
29/01/2013	R023 On	02-May-13	7.04	Call	Bond Future	318	0	0	0	0.00
29/01/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	01-August-13			Bond Future	7.05	108.1949	108.1237	108.1949	0.00
29/01/2013	R023 On	01-August-13	7.29	Call	Bond Future	1654	2	2	2	0.00
29/01/2013	R023 On	01-August-13	7.31	Call	Bond Future	1793	2	2	2	0.00
29/01/2013	R023 On	01-August-13	7.30	Call	Bond Future	1723	2	2	2	0.00
29/01/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On	07-February-13			Bond Future	5.40	124.7950	124.8772	124.7950	5,382.00
29/01/2013	R157 On	07-February-13	6.28	Call	Bond Future	2311	2	2	2	0.00
29/01/2013	R157 On	07-February-13	6.50	Call	Bond Future	2882	3	3	3	0.00
29/01/2013	R157 On	07-February-13	6.70	Call	Bond Future	3398	3	3	3	0.00

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29/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3527	3	4	3	0.00
29/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3655	4	4	4	0.00
29/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 02-May-13			Bond Future	5.41	119.5039	119.5869	119.5039	13,892.00
29/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	363	0	0	0	0.00
29/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	374	0	0	0	0.00
29/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	352	0	0	0	0.00
29/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	533	1	1	1	0.00
29/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	506	1	1	1	0.00
29/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	520	1	1	1	0.00
29/01/2013	R157 On 01-August-13			Bond Future	5.42	121.0921	121.1762	121.0921	0.00
29/01/2013	R157 On 01-August-13	116.11	Call	Bond Future	91721	92	92	92	0.00
29/01/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R157 On 07-November-13			Bond Future	5.45	115.9697	116.0552	115.9697	0.00
29/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	825	1	1	1	0.00
29/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	803	1	1	1	0.00
29/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	814	1	1	1	0.00
29/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	532	1	1	1	0.00
29/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	540	1	1	1	0.00
29/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	524	1	1	1	0.00
29/01/2013	R186 On 07-February-13			Bond Future	7.46	127.3944	127.5031	127.3944	44,695.00
29/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	16	0	0	0	10,300.00
29/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	218	0	0	0	670.00
29/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	301	0	0	0	0.00
29/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	3000	3	3	3	1,000.00
29/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	5295	5	5	5	0.00
29/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	9444	9	9	9	0.00
29/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	9624	10	10	10	0.00
29/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1138	1	1	1	540.00
29/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	9893	10	10	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	8264	8	8	8	0.00
29/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	10340	10	10	10	0.00
29/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
29/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	721	1	1	1	0.00
29/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	9	0	0	0	150.00
29/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	115	0	0	0	0.00
29/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	2012	2	2	2	0.00
29/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2339	2	2	2	0.00
29/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4748	5	5	5	0.00
29/01/2013	R186 On 02-May-13			Bond Future	7.52	128.9363	129.0461	128.9363	26,652.00
29/01/2013	R186 On 02-May-13	7.75	Call	Bond Future	4301	4	4	4	0.00
29/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2443	2	2	2	0.00
29/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	2487	2	2	2	0.00
29/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	2531	2	3	2	0.00
29/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	601	1	1	1	350.00
29/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	8559	9	9	9	0.00
29/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3644	4	4	4	0.00
29/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3700	4	4	4	150.00
29/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3756	4	4	4	0.00
29/01/2013	R186 On 02-May-13	7.75	Put	Bond Future	2079	2	2	2	100.00
29/01/2013	R186 On 01-August-13			Bond Future	7.59	125.3645	125.4758	125.3645	0.00
29/01/2013	R186 On 01-August-13	128.26	Call	Bond Future	116203	116	116	116	0.00
29/01/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R186 On 07-November-13			Bond Future	7.67	127.1078	127.2209	127.1078	0.00
29/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	7962	8	8	8	0.00
29/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	8018	8	8	8	0.00
29/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8075	8	8	8	0.00
29/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	11611	12	12	12	0.00
29/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1992	2	2	2	130.00
29/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3592	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3625	4	4	4	0.00
29/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3658	4	4	4	0.00
29/01/2013	R189 On 07-February-13			Bond Future	217.45	217.4315	217.4506	217.4315	154.00
29/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4461	4	4	4	0.00
29/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4441	4	4	4	0.00
29/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4451	4	4	4	0.00
29/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 07-February-13			Bond Future	285.77	286.8648	285.7652	286.8648	635.00
29/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	6775	8	7	8	0.00
29/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	6765	8	7	8	0.00
29/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	6755	8	7	8	0.00
29/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 02-May-13			Bond Future	289.38	290.4918	289.3773	290.4918	2,184.00
29/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	6987	8	7	8	0.00
29/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	6967	8	7	8	0.00
29/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	6977	8	7	8	0.00
29/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 07-February-13			Bond Future	5.13	107.5628	107.5905	107.5628	1,540.00
29/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	10	0	0	0	0.00
29/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	853	1	1	1	0.00
29/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1927	2	2	2	0.00
29/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2016	2	2	2	0.00
29/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2105	2	2	2	0.00
29/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	282	0	0	0	0.00
29/01/2013	R201 On 02-May-13			Bond Future	5.11	108.8646	108.8925	108.8646	4.00
29/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1723	2	2	2	0.00
29/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1691	2	2	2	0.00
29/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1707	2	2	2	0.00
29/01/2013	R201 On 01-August-13			Bond Future	5.06	105.9070	105.9352	105.9070	0.00
29/01/2013	R201 On 01-August-13	107.45	Call	Bond Future	68690	69	69	69	0.00
29/01/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R201 On 07-November-13			Bond Future	5.01	107.3797	107.4085	107.3797	0.00
29/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	229	0	0	0	0.00
29/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	233	0	0	0	0.00
29/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	225	0	0	0	0.00
29/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	469	0	0	0	0.00
29/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	455	0	0	0	0.00
29/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	462	0	0	0	0.00
29/01/2013	R202 On 07-February-13			Bond Future	212.58	213.0595	212.5839	213.0595	2,454.00
29/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	7594	8	8	8	0.00
29/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	7574	8	8	8	0.00
29/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	7584	8	8	8	0.00
29/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R202 On 02-May-13			Bond Future	215.27	215.7533	215.2713	215.7533	48,202.00
29/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	4231	5	4	5	0.00
29/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	4221	5	4	5	0.00
29/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	4211	5	4	5	0.00
29/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R203 On 07-February-13			Bond Future	5.85	112.8317	112.9396	112.8317	16,069.00
29/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	8	0	0	0	10,000.00
29/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1104	1	1	1	12,600.00
29/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2482	2	2	2	0.00
29/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2890	3	3	3	0.00
29/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3295	3	3	3	0.00
29/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4460	4	4	4	0.00
29/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5294	5	5	5	0.00
29/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2686	3	3	3	0.00
29/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
29/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	21	0	0	0	3,254.00
29/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1322	1	1	1	0.00
29/01/2013	R203 On 02-May-13			Bond Future	5.88	110.0408	110.1499	110.0408	5,000.00
29/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	922	1	1	1	0.00
29/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	901	1	1	1	0.00
29/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	943	1	1	1	0.00
29/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	841	1	1	1	0.00
29/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	879	1	1	1	0.00
29/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	860	1	1	1	0.00
29/01/2013	R203 On 01-August-13			Bond Future	5.92	111.5032	111.6137	111.5032	0.00
29/01/2013	R203 On 01-August-13	109.11	Call	Bond Future	98401	98	98	98	0.00
29/01/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R203 On 07-November-13			Bond Future	5.98	108.8948	109.0071	108.8948	0.00
29/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106778	107	107	107	0.00
29/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1483	1	1	1	0.00
29/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1501	1	2	1	0.00
29/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1520	1	2	1	0.00
29/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1027	1	1	1	15.00
29/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1977	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1402	1	1	1	0.00
29/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1418	1	1	1	0.00
29/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1436	1	1	1	0.00
29/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-February-13			Bond Future	6.13	110.1247	110.2306	110.1247	11,262.00
29/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5746	6	6	6	0.00
29/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6509	6	7	6	0.00
29/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	8851	9	9	9	0.00
29/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9312	9	9	9	0.00
29/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9082	9	9	9	0.00
29/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 02-May-13			Bond Future	6.17	111.4575	111.5646	111.4575	434.00
29/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1572	2	2	2	0.00
29/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1601	2	2	2	0.00
29/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1543	1	2	1	0.00
29/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	974	1	1	1	0.00
29/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	933	1	1	1	0.00
29/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	953	1	1	1	0.00
29/01/2013	R204 On 01-August-13			Bond Future	6.22	108.9119	109.0204	108.9119	0.00
29/01/2013	R204 On 01-August-13	110.75	Call	Bond Future	100137	100	100	100	0.00
29/01/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R204 On 07-November-13			Bond Future	6.28	110.4266	110.5367	110.4266	0.00
29/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2108	2	2	2	0.00
29/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2132	2	2	2	0.00
29/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4077	4	4	4	0.00
29/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2085	2	2	2	0.00
29/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2056	2	2	2	0.00
29/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	908	1	1	1	180.00
29/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2013	2	2	2	0.00
29/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2035	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R206 On 07-February-13			Bond Future	5.13	102.6791	102.6838	102.6791	1,120.00
29/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	3	0	0	0	0.00
29/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	739	1	1	1	0.00
29/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	829	1	1	1	0.00
29/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	784	1	1	1	0.00
29/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	120	0	0	0	0.00
29/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	336	0	0	0	0.00
29/01/2013	R206 On 02-May-13			Bond Future	5.09	103.9218	103.9264	103.9218	23.00
29/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1169	1	1	1	0.00
29/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1155	1	1	1	0.00
29/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1162	1	1	1	0.00
29/01/2013	R206 On 01-August-13			Bond Future	4.89	101.5409	101.5455	101.5409	0.00
29/01/2013	R206 On 01-August-13	103.94	Call	Bond Future	30547	31	31	31	0.00
29/01/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R206 On 07-November-13			Bond Future	4.39	102.9528	102.9577	102.9528	0.00
29/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	43	0	0	0	0.00
29/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	42	0	0	0	0.00
29/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	44	0	0	0	0.00
29/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	58	0	0	0	0.00
29/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	60	0	0	0	0.00
29/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	59	0	0	0	0.00
29/01/2013	R207 On 07-February-13			Bond Future	6.42	105.2050	105.1515	105.2050	4,309.00
29/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	6771	7	7	7	0.00
29/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7499	8	7	8	0.00
29/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9544	10	10	10	0.00
29/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	9795	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10046	10	10	10	0.00
29/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 02-May-13			Bond Future	6.47	106.4783	106.4240	106.4783	841.00
29/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1425	1	1	1	0.00
29/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1453	1	1	1	0.00
29/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1398	1	1	1	0.00
29/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1551	2	2	2	0.00
29/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1495	1	1	1	0.00
29/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1523	2	2	2	0.00
29/01/2013	R207 On 01-August-13			Bond Future	6.52	104.2568	104.2017	104.2568	0.00
29/01/2013	R207 On 01-August-13	106.18	Call	Bond Future	96630	97	97	97	0.00
29/01/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R207 On 07-November-13			Bond Future	6.59	105.7066	105.6509	105.7066	0.00
29/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	2849	3	3	3	0.00
29/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	2877	3	3	3	0.00
29/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	2821	3	3	3	0.00
29/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2315	2	2	2	0.00
29/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2270	2	2	2	0.00
29/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2292	2	2	2	0.00
29/01/2013	R208 On 07-February-13			Bond Future	6.58	103.5664	103.5703	103.5664	19,035.00
29/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	8446	8	8	8	0.00
29/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	8727	9	9	9	0.00
29/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	12967	13	13	13	0.00
29/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
29/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7200	7	7	7	0.00
29/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8165	8	8	8	0.00
29/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	7599	8	8	8	0.00
29/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3694	4	4	4	0.00
29/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 02-May-13			Bond Future	6.63	101.4269	101.4307	101.4269	3,173.00
29/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	1764	2	2	2	0.00
29/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	1733	2	2	2	0.00
29/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	1701	2	2	2	0.00
29/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1612	2	2	2	0.00
29/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1582	2	2	2	0.00
29/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1553	2	2	2	0.00
29/01/2013	R208 On 01-August-13			Bond Future	6.68	102.7749	102.7787	102.7749	0.00
29/01/2013	R208 On 01-August-13	101.40	Call	Bond Future	93734	94	94	94	0.00
29/01/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R208 On 07-November-13			Bond Future	6.75	100.8087	100.8127	100.8087	0.00
29/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3154	3	3	3	0.00
29/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	5584	6	6	6	0.00
29/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3093	3	3	3	0.00
29/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3124	3	3	3	0.00
29/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2812	3	3	3	0.00
29/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2839	3	3	3	0.00
29/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1365	1	1	1	230.00
29/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2785	3	3	3	0.00
29/01/2013	R209 On 07-February-13			Bond Future	8.33	81.3765	81.1273	81.3765	6,620.00
29/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	2581	3	3	3	0.00
29/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	4092	4	4	4	0.00
29/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	5011	5	5	5	0.00
29/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	5844	6	6	6	0.00
29/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	6143	6	6	6	0.00
29/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	5768	6	6	6	0.00
29/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	5391	6	5	6	0.00
29/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	1	0	0	0	0.00
29/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	0	0	0.00
29/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	0	0	0.00
29/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	0	0	0.00
29/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	11	0	0	0	14,000.00
29/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	88	0	0	0	11,000.00
29/01/2013	R209 On 02-May-13			Bond Future	8.39	79.2198	78.9673	79.2198	1,564.00
29/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1365	1	1	1	0.00
29/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1337	1	1	1	0.00
29/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1310	1	1	1	0.00
29/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4809	5	5	5	0.00
29/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4746	5	5	5	0.00
29/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	4684	5	5	5	0.00
29/01/2013	R209 On 01-August-13			Bond Future	8.46	80.2726	80.0168	80.2726	0.00
29/01/2013	R209 On 01-August-13	79.36	Call	Bond Future	70068	70	70	70	0.00
29/01/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R209 On 07-November-13			Bond Future	8.55	78.2449	77.9857	78.2449	0.00
29/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	6439	7	6	7	0.00
29/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	9600	10	10	10	0.00
29/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	6352	7	6	7	0.00
29/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	6396	7	6	7	0.00
29/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4375	4	4	4	0.00
29/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4410	4	4	4	0.00
29/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2415	2	2	2	180.00
29/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4341	4	4	4	0.00
29/01/2013	R210 On 07-February-13			Bond Future	164.90	165.4049	164.8989	165.4049	1,237.00
29/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	7909	8	8	8	0.00
29/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	7889	8	8	8	0.00
29/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	7899	8	8	8	0.00
29/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R210 On 02-May-13			Bond Future	165.13	165.6390	165.1259	165.6390	1,244.00
29/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	3986	4	4	4	0.00
29/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	3976	4	4	4	0.00
29/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	3966	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 07-February-13			Bond Future	126.57	126.5655	126.5725	126.5655	522.00
29/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3583	4	4	4	0.00
29/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3563	4	4	4	0.00
29/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3573	4	4	4	0.00
29/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 02-May-13			Bond Future	128.17	128.1657	128.1725	128.1657	7.00
29/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2482	2	2	2	0.00
29/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2472	2	2	2	0.00
29/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2462	2	2	2	0.00
29/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 07-February-13			Bond Future	132.97	132.9600	132.9710	132.9600	2,405.00
29/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3981	4	4	4	0.00
29/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3961	4	4	4	0.00
29/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3971	4	4	4	0.00
29/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 02-May-13			Bond Future	134.65	134.6410	134.6519	134.6410	18,170.00
29/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3562	4	4	4	0.00
29/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3552	4	4	4	0.00
29/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3542	4	4	4	0.00
29/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 07-February-13			Bond Future	8.03	93.5022	93.4213	93.5022	10,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	7149	7	7	7	0.00
29/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	7536	8	8	8	0.00
29/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	7921	8	8	8	0.00
29/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	8302	8	8	8	0.00
29/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 02-May-13			Bond Future	8.10	91.0996	91.0176	91.0996	5.00
29/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	1998	2	2	2	0.00
29/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	1964	2	2	2	0.00
29/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	1930	2	2	2	0.00
29/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	4198	4	4	4	0.00
29/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	4143	4	4	4	0.00
29/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	4087	4	4	4	0.00
29/01/2013	R213 On 01-August-13			Bond Future	8.17	92.3103	92.2272	92.3103	0.00
29/01/2013	R213 On 01-August-13	91.25	Call	Bond Future	81612	82	82	82	0.00
29/01/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R213 On 07-November-13			Bond Future	8.25	90.0576	89.9735	90.0576	0.00
29/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	6890	7	7	7	0.00
29/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	6797	7	7	7	0.00
29/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	6843	7	7	7	0.00
29/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3994	4	4	4	0.00
29/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	4028	4	4	4	0.00
29/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3961	4	4	4	0.00
29/01/2013	R214 On 07-February-13			Bond Future	8.37	83.1311	82.8678	83.1311	1,714.00
29/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	2152	2	2	2	0.00
29/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	2294	3	2	3	0.00
29/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	2222	2	2	2	0.00
29/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	195	0	0	0	0.00
29/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	181	0	0	0	0.00
29/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	211	0	0	0	0.00
29/01/2013	R214 On 02-May-13			Bond Future	8.43	80.8554	80.5889	80.8554	0.00
29/01/2013	R214 On 02-May-13	84.31	Call	Bond Future	71809	72	72	72	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
29/01/2013	R214 On 01-August-13			Bond Future	8.50	83.4182	81.6599	83.4182	0.00
29/01/2013	R214 On 01-August-13	84.31	Call	Bond Future	71212	73	71	73	0.00
29/01/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00